

Equations of lines of Regression.

(1) **Regression line of y on x:** If value of x is known, then value of y can be found as

$$y - \bar{y} = \frac{Cov(x, y)}{\sigma_x^2} (x - \bar{x}) \text{ or } y - \bar{y} = r \frac{\sigma_y}{\sigma_x} (x - \bar{x})$$

(2) **Regression line of x on y:** It estimates x for the given value of y as

$$x - \bar{x} = \frac{Cov(x, y)}{\sigma_y^2} (y - \bar{y}) \text{ or } x - \bar{x} = r \frac{\sigma_x}{\sigma_y} (y - \bar{y})$$

(3) **Regression coefficient:** (i) Regression coefficient of y on x is $b_{yx} = \frac{r\sigma_y}{\sigma_x} = \frac{Cov(x, y)}{\sigma_x^2}$

(ii) Regression coefficient of x on y is $b_{xy} = \frac{r\sigma_x}{\sigma_y} = \frac{Cov(x, y)}{\sigma_y^2}$.